

C++ in Quantitative Finance part #2
Graded Homework #1 (10 pts.)
deadline: 2024-05-31

GRADED HOMEWORK RULES

1. This is the individual graded homework. You should prepare it individually.
2. Any attempt of copying work of other students will result in sending an appropriate information to the Dean and a formal request for disciplinary consequences to the University Disciplinary Commission.

Problem 1

1. Build a `c++` application performing Monte Carlo valuation of the non-path dependent option like in `project11` in `cpp05`. The application should print to the console the results in the following form (ie. the contents of the vector of vectors of type `double`):

averaged discounted payoff	std of discounted payoffs	std of averaged discounted payoffs
lower $\alpha\%$ confidence limit	upper $\alpha\%$ confidence limit	

The code should include an additional class inheriting after the base `StatisticsMC` class, similarly as the `StatisticsMean` class.

The value of α should be passed to the class via its constructor.

2. Zip the whole folder with the application and share it with a direct link to: p.sakowski@uw.edu.pl. Include a following statement in your email or sharing message: *In accordance with the Honor Code, I certify that my answers here are my own work, and I did not make my solutions available to anyone else.*